



Request for Research Proposals 2012

Results

The Institute is pleased to announce our recipients for 2012 research proposals.

Migration of OTC derivatives to CCP in the Canadian market

Jorge Cruz Lopez, Senior Analyst, Bank of Canada
Christophe Hurlin, Professor of economics, University of Orléans
Christophe Pérignon, Associate Professor, HEC Paris

Grant to aid research: 75 000 \$

Liquidity in the securitized product market

Rainer Jankowitsch, Associate Professor, WU – Vienna University of Economics and Business
Nils Friewald, Assistant Professor, WU – Vienna University of Economics and Business
Marti G. Subrahmanyam, Professor, New York University

Grant to aid research: 75 000 \$

Pricing and using longevity risk instruments

Martin Boyer, Professor, HEC Montréal
Lars Stentoft, Associate Professor, HEC Montréal
Christian Dorion, Assistant Professor, HEC Montréal

Grant to aid research: 40 000 \$

Pricing, hedging and valuing derivatives

Michèle Breton, Professor, HEC Montréal

Grant to aid research: 40 000 \$



Valuation of banks' commitments

Zvi Wiener, Associate Professor, The Hebrew University of Jerusalem
Dan Galai, Professor, The Hebrew University of Jerusalem

Grant to aid research: 40 000 \$

Multi-curve Libor market model with interest rate modeled as a random field

Tao L. Wu, Assistant Professor, Illinois Institute of Technology

Grant to aid research: 15 000 \$